



ABSTRACT OF THE DISCLOSURE

The method for selecting and evaluating investment portfolio asset allocation strategies includes the step of constructing a record of investment performance statistics for a population of all possible asset allocation alternatives. A series of the average of the periodic returns for the population of securities within each of a number of market sectors is generated. Each allocation alternative is determined from the unique combination of multiples of the minimum allocation percentage increments for each of the market sectors. A list of the population of all possible allocation alternatives is then compiled from the population of all combinations of multiples of minimum allocation percentage increment for each market sector. The series of weighted-average periodic investment returns for each of the allocation alternatives is then calculated. The record of performance statistics is completed by calculating population-comparison statistics for a plurality analysis-periods.